

The Hardy Spaces Estimates for the Commutator of Marcinkiewicz Integral

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Abstract In this paper, we obtain the $(H^1, L^{n/(n-\beta)})$ and $(HK_{q_1}^{n(1-1/q_1),p}, K_{q_2}^{n(1-1/q_1),p})$ type estimates for the commutator of Marcinkiewicz integral with the kernel satisfying the logarithmic type Lipschitz conditions.

Keywords commutator; Marcinkiewicz integral; Lipschitz space; Hardy space; Herz type Hardy space.

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1. Introduction

Suppose that S^{n-1} is the unit sphere of \mathbb{R}^n ($n \geq 2$) equipped with normalized Lebesgue measure. Let $\Omega \in L^1(\mathbb{R}^n)$ be homogeneous function of degree zero and

$$\int_{S^{n-1}} \Omega(x') d\sigma(x') = 0,$$

where $x' = x/|x|$ for any $x \neq 0$. In 1958, Stein^[9] introduced the Marcinkiewicz integral on \mathbb{R}^n as follows

$$\mu_\Omega(f)(x) = \left(\int_0^\infty |F_{\Omega,t}(f)(x)|^2 \frac{dt}{t^3} \right)^{1/2},$$

where

$$F_{\Omega,t}(f)(x) = \int_{|x-y|<t} \frac{\Omega(x-y)}{|x-y|^{n-1}} f(y) dy.$$

And he proved that μ_Ω is of type (p, p) for $1 < p \leq 2$ and of weak type $(1, 1)$ if $\Omega \in \text{Lip}_\alpha(S^{n-1})$. In [1], Benedek et al. proved that μ_Ω is of type (p, p) for $1 < p < \infty$ if $\Omega \in C^1(S^{n-1})$. Recently, Lee and Rim^[6] established the (H^1, L^1) , (L^∞, BMO) and (L^p, L^p) type boundedness of Marcinkiewicz integral μ_Ω when Ω satisfies a class of logarithmic type Lipschitz conditions. The main result in [6] is following theorem.

Theorem A^[6] Let $n \geq 2$ and $\Omega \in L^\infty(S^{n-1})$ be a homogeneous function of degree zero with

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cancellation property

$$\int_{S^{n-1}} \Omega(x') d\sigma(x') = 0.$$

Suppose, in addition, that there exist constants $C > 0$ and $\rho > 1$ such that

$$|\Omega(y_1) - \Omega(y_2)| \leq \frac{C}{\left(\log \frac{1}{|y_1 - y_2|}\right)^\rho}$$

hold uniformly in $y_1, y_2 \in S^{n-1}$. Then the following inequalities hold:

$$\|\mu_\Omega(f)\|_{L^1} \leq C_1 \|f\|_{H^1}, \quad f \in H^1(\mathbb{R}^n),$$

$$\|\mu_\Omega(f)\|_{\text{BMO}} \leq C_\infty \|f\|_{L^\infty}, \quad f \in L^2 \cap L^\infty$$

and

$$\|\mu_\Omega(f)\|_{L^p} \leq C_p \|f\|_{L^p}, \quad f \in L^p(\mathbb{R}^n),$$

where $1 < p < \infty$.

Remark 1 Since $0 \leq |y_1 - y_2| \leq 2$ for $y_1, y_2 \in S^{n-1}$, it is reasonable that the above logarithmic type Lipschitz condition would be

$$|\Omega(y_1) - \Omega(y_2)| \leq \frac{C}{\left(\log \frac{2}{|y_1 - y_2|}\right)^\rho}.$$

Let $b \in L^1_{\text{loc}}(\mathbb{R}^n)$. The commutator generated by the Marcinkiewicz integral μ_Ω and b is defined by

$$\mu_\Omega^b(f)(x) = \left(\int_0^\infty \left| \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} [b(x) - b(y)] f(y) dy \right|^2 \frac{dt}{t^3} \right)^{1/2}.$$

Let $0 < \beta \leq 1$. The Lipschitz class $\text{Lip}_\beta(\mathbb{R}^n)$ is defined as

$$\text{Lip}_\beta(\mathbb{R}^n) = \left\{ f : \|f\|_{\text{Lip}_\beta} = \sup_{x, y \in \mathbb{R}^n; x \neq y} \frac{|f(x) - f(y)|}{|x - y|^\beta} < \infty \right\}.$$

When $b \in \text{Lip}_\beta(\mathbb{R}^n)$, Mo^[8] proved the (L^p, L^r) type boundedness of high-order Marcinkiewicz integral commutator. The special case of the main result in [8] is the following theorem:

Theorem B^[8] Let $b \in \text{Lip}_\beta(\mathbb{R}^n)$, $0 < \beta < 1$. If $\Omega \in L^q(S^{n-1})$ for some $q \geq n/(n - \beta)$ and $\int_{S^{n-1}} \Omega(x') d\sigma(x') = 0$, then μ_Ω^b is bounded from $L^p(\mathbb{R}^n)$ to $L^r(\mathbb{R}^n)$, where $1 < p < n/\beta$ and $1/r = 1/p - \beta/n$.

Inspired by [6] and [8], we establish the $(H^1, L^{n/(n-\beta)})$ and $(\dot{H}K_{q_1}^{-n(1-1/q_1), p}, \dot{K}_{q_2}^{-n(1-1/q_1), p})$ type boundedness of the Marcinkiewicz integral commutator μ_Ω^b , where Ω satisfies the logarithmic type Lipschitz conditions. To state our main result, we introduce the following definitions and auxiliary results.

Definition 1^[10] A function $a(x)$ on \mathbb{R}^n is said to be an H^1 atom, if there exists a ball B , such that

- 1) $\text{supp } a \subset B$;
- 2) $\|a\|_{L^\infty} \leq |B|^{-1}$;
- 3) $\int_{\mathbb{R}^n} a(x) dx = 0$.

It is said that $f \in L^1(\mathbb{R}^n)$ belongs to Hardy space $H^1(\mathbb{R}^n)$, if $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$ in the sense of distributions, where each a_j is an H^1 atom, $\lambda_j \in \mathbf{C}$ and $\sum_{j=-\infty}^{\infty} |\lambda_j| < \infty$. Furthermore, the $H^1(\mathbb{R}^n)$ seminorm is defined as

$$\|f\|_{H^1} = \inf \sum_{j=-\infty}^{\infty} |\lambda_j|,$$

where the infimum is taken over all above decompositions of f .

Remark 2 Let $a(x)$ be an H^1 atom. Then for any $p_0 \in [1, \infty]$, we have $\|a\|_{L^{p_0}} \leq |B|^{-1+1/p_0}$.

Definition 2^[7] Let $B_k = \{x \in \mathbb{R}^n : |x| < 2^k\}$, $C_k = B_k \setminus B_{k-1}$ and χ_k be the characteristic function of the set C_k for $k \in \mathbf{Z}$. For $\alpha \in \mathbf{R}$, $0 < p < \infty$ and $0 < q < \infty$, the homogeneous Herz space $\dot{K}_q^{\alpha,p}(\mathbb{R}^n)$ is defined by

$$\dot{K}_q^{\alpha,p}(\mathbb{R}^n) = \{f \in L_{\text{loc}}^q(\mathbb{R}^n \setminus \{0\}) : \|f\|_{\dot{K}_q^{\alpha,p}} < \infty\},$$

where

$$\|f\|_{\dot{K}_q^{\alpha,p}} = \left\{ \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \|f \chi_k\|_{L^q}^p \right\}^{1/p}$$

with usual modification made with $p = \infty$.

Definition 3^[7] Let $\alpha \in \mathbf{R}$, $0 < p < \infty$ and $0 < q < \infty$. $G(f)$ denotes the Grand maximal function of $f \in \mathcal{S}'(\mathbb{R}^n)$. The Herz-type Hardy space $H\dot{K}_q^{\alpha,p}(\mathbb{R}^n)$ is defined by

$$H\dot{K}_q^{\alpha,p}(\mathbb{R}^n) = \left\{ f \in \mathcal{S}'(\mathbb{R}^n) : G(f) \in \dot{K}_q^{\alpha,p}(\mathbb{R}^n) \right\}$$

and

$$\|f\|_{H\dot{K}_q^{\alpha,p}} = \|G(f)\|_{\dot{K}_q^{\alpha,p}}.$$

Definition 4^[7] Let $1 < q < \infty$, $n(1 - 1/q) \leq \alpha < \infty$, $s \in \mathbf{N}$ and $s \geq [\alpha + n(1/q - 1)]$. A function $a(x)$ on \mathbb{R}^n is said to be a central $(\alpha, q)_s$ atom, if

- 1) $\text{supp } a \subset B(0, r) = \{x \in \mathbb{R}^n : |x| < r\}$ for some $r > 0$,
- 2) $\|a\|_{L^q} \leq |B(0, r)|^{-\alpha/n}$,
- 3) $\int_{\mathbb{R}^n} a(x) x^\gamma dx = 0$ for any $\gamma = (\gamma_1, \dots, \gamma_n) \in \mathbf{N}^n$ with $0 \leq |\gamma| = \sum_{i=1}^n \gamma_i \leq s$.

Theorem C^[7] Let $0 < p, q < \infty$, $n(1 - 1/q) \leq \alpha < \infty$, $s \geq [\alpha + n(1/q - 1)]$. Then $f \in H\dot{K}_q^{\alpha,p}(\mathbb{R}^n)$ if and only if $f(x) = \sum_{i=-\infty}^{\infty} \lambda_i a_i(x)$, in the \mathcal{S}' sense, where each a_i is a central $(\alpha, q)_s$ atom, $\text{supp } a_i \subset B_i$, $\lambda_i \in \mathbf{C}$ and $\sum_{i=-\infty}^{\infty} |\lambda_i|^p < \infty$. Furthermore,

$$\|f\|_{H\dot{K}_q^{\alpha,p}} = \inf \left(\sum_{i=-\infty}^{\infty} |\lambda_i|^p \right)^{1/p},$$

where the infimum is taken over all above decompositions of f .

2. The main results and their proofs

Theorem 1 Let $b \in \text{Lip}_\beta(\mathbb{R}^n)$, $0 < \beta < 1$. If Ω is a homogeneous function of degree zero and satisfies the following conditions:

- (i) $\int_{S^{n-1}} \Omega(x') d\sigma(x') = 0$ and $\Omega \in L^q(S^{n-1})$ for some $q \geq n/(n - \beta)$;

(ii) there exist constants $C > 0$ and $\rho > 1$, such that

$$|\Omega(y_1) - \Omega(y_2)| \leq \frac{C}{\left(\log \frac{2}{|y_1 - y_2|}\right)^\rho}$$

for any $y_1, y_2 \in S^{n-1}$. Then μ_Ω^b is bounded from $H^1(\mathbb{R}^n)$ to $L^{n/(n-\beta)}(\mathbb{R}^n)$.

Theorem 2 Let $b \in \text{Lip}_\beta(\mathbb{R}^n)$, $0 < \beta < 1$, $0 < p < \infty$, $1 < q_1, q_2 < \infty$ and $1/q_2 = 1/q_1 - \beta/n$. If Ω is a homogeneous function of degree zero and satisfies the following conditions:

- (i) $\int_{S^{n-1}} \Omega(x') d\sigma(x') = 0$ and $\Omega \in L^q(S^{n-1})$ for some $q \geq \max\{q_2, n/(n-\beta)\}$;
(ii) there exist constants $C > 0$ and $\rho > \max(1, 1/p)$ such that

$$|\Omega(y_1) - \Omega(y_2)| \leq \frac{C}{\left(\log \frac{2}{|y_1 - y_2|}\right)^\rho}$$

for any $y_1, y_2 \in S^{n-1}$. Then μ_Ω^b is bounded from $H\dot{K}_{q_1}^{n(1-1/q_1), p}(\mathbb{R}^n)$ to $\dot{K}_{q_2}^{n(1-1/q_1), p}(\mathbb{R}^n)$.

Proof of Theorem 1 We need to prove that $\|\mu_\Omega^b(a)\|_{L^r} \leq C$ for any H^1 atom a , where $r = n/(n-\beta)$ and $\text{supp } a \subset B(x_0, l)$.

$$\begin{aligned} \|\mu_\Omega^b(a)\|_{L^r} &\leq \left[\int_{2B} |\mu_\Omega^b(a)(x)|^r dx \right]^{1/r} + \left[\int_{(2B)^c} |\mu_\Omega^b(a)(x)|^r dx \right]^{1/r} \\ &\leq \left[\int_{2B} |\mu_\Omega^b(a)(x)|^r dx \right]^{1/r} + \\ &\quad \left\{ \int_{(2B)^c} \left[\int_0^{|x-x_0|+2l} \left| \int_{|x-y|\leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x) - b(y)) a(y) dy \right|^2 \frac{dt}{t^3} \right]^{r/2} dx \right\}^{1/r} + \\ &\quad \left\{ \int_{(2B)^c} \left[\int_{|x-x_0|+2l}^\infty \left| \int_{|x-y|\leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x) - b(y)) a(y) dy \right|^2 \frac{dt}{t^3} \right]^{r/2} dx \right\}^{1/r} \\ &=: I_1 + I_2 + I_3. \end{aligned}$$

Choose p_1 and s_1 such that $1 < p_1 < n/\beta$ and $1/s_1 = 1/p_1 - \beta/n$. It is easy to see that $r < s_1$, by Hölder's inequality and Theorem B, we get

$$\begin{aligned} I_1 &\leq C \|\mu_\Omega^b(a)\|_{L^{s_1}} |2B|^{1/r-1/s_1} \leq C \|a\|_{L^{p_1}} |2B|^{1/r-1/s_1} \\ &\leq C |B|^{-1+1/p_1} |B|^{1/r-1/s_1} \leq C. \end{aligned}$$

Using the fact that $|x-y| \sim |x-x_0| \sim |x-x_0|+2l$ for any $y \in B$ and $x \in (2B)^c$, Minkowski's inequality and Hölder's inequality, we have

$$\begin{aligned} I_2 &\leq C \left\{ \int_{(2B)^c} \left[\int_{\mathbb{R}^n} \left(\int_{|x-y|}^{|x-x_0|+2l} \frac{dt}{t^3} \right)^{1/2} \frac{|\Omega(x-y)| |a(y)|}{|x-y|^{n-1}} |b(x) - b(y)| dy \right]^r dx \right\}^{1/r} \\ &\leq C \int_B \left\{ \int_{(2B)^c} \left[\frac{l^{1/2} |\Omega(x-y)|}{|x-y|^{n+1/2}} |b(x) - b(y)| \right]^r dx \right\}^{1/r} |a(y)| dy \\ &\leq C \int_B \sum_{k=1}^\infty \left\{ \int_{2^k l \leq |x-x_0| < 2^{k+1} l} \left[\frac{l^{1/2} |\Omega(x-y)|}{|x-y|^{n+1/2}} |b(x) - b(y)| \right]^r dx \right\}^{1/r} |a(y)| dy \\ &\leq C \int_B \sum_{k=1}^\infty 2^{-k/2} (2^k l)^{-n} (2^{k+1} l)^\beta \|b\|_{\text{Lip}_\beta} \left[\int_{|x-x_0| < 2^{k+1} l} |\Omega(x-y)|^r dx \right]^{1/r} |a(y)| dy \end{aligned}$$

$$\begin{aligned}
 &\leq C \|b\|_{\text{Lip}_\beta} \|\Omega\|_{L^q(S^{n-1})} \int_B \sum_{k=1}^{\infty} 2^{-k/2} (2^k l)^{-n} (2^{k+1} l)^\beta (2^{k+1} l)^{n/r} |a(y)| dy \\
 &\leq C \|b\|_{\text{Lip}_\beta} \|\Omega\|_{L^q(S^{n-1})} \int_B \sum_{k=1}^{\infty} 2^{-k[(1/2-\beta)+n(1-1/r)]} |a(y)| dy \\
 &\leq C \|b\|_{\text{Lip}_\beta} \|\Omega\|_{L^q(S^{n-1})} \|a\|_{L^1} \leq C \|b\|_{\text{Lip}_\beta} \|\Omega\|_{L^q(S^{n-1})}.
 \end{aligned}$$

In the above last inequality, we applied the fact that $-n+\beta+n/r=0$ and the series is convergent.

Let us turn to estimate I_3 now. Note that $t \geq |x-x_0|+2l \geq |x-x_0|+|y-x_0| \geq |x-y|$ for any $y \in B$ and the cancellation property of a ,

$$\begin{aligned}
 &\left[\int_{|x-x_0|+2l}^{\infty} \left| \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y))a(y) dy \right|^2 \frac{dt}{t^3} \right]^{1/2} \\
 &= \left[\int_{|x-x_0|+2l}^{\infty} \left| \int_B \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y))a(y) dy \right|^2 \frac{dt}{t^3} \right]^{1/2} \\
 &= \left| \int_B \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y))a(y) dy \right| \left(\int_{|x-x_0|+2l}^{\infty} \frac{dt}{t^3} \right)^{1/2} \\
 &= C \left| \int_B \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y))a(y) dy \right| \frac{1}{|x-x_0|+2l} \\
 &\leq C \int_B |b(x)-b(x_0)| \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-x_0|^{n-1}} \right| \frac{|a(y)|}{|x-x_0|+2l} dy + \\
 &\quad C \int_B \frac{|\Omega(x-y)|}{|x-y|^{n-1}} \frac{|b(y)-b(x_0)| |a(y)|}{|x-x_0|+2l} dy.
 \end{aligned}$$

It follows that

$$\begin{aligned}
 I_3 &\leq C \left\{ \left[\int_{(2B)^c} \left(\int_B \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-x_0|^{n-1}} \right| \frac{|b(x)-b(x_0)| |a(y)|}{|x-x_0|+2l} dy \right)^r dx \right]^{1/r} + \right. \\
 &\quad \left. \left[\int_{(2B)^c} \left(\int_B \frac{|\Omega(x-y)|}{|x-y|^{n-1}} \frac{|b(y)-b(x_0)| |a(y)|}{|x-x_0|+2l} dy \right)^r dx \right]^{1/r} \right\} \\
 &=: C(I_{31} + I_{32}).
 \end{aligned}$$

Applying the estimate

$$\begin{aligned}
 \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-x_0|^{n-1}} \right| &\leq \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-y|^{n-1}} \right| + \left| \frac{\Omega(x-x_0)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-x_0|^{n-1}} \right| \\
 &\leq \frac{C(1+|\Omega(x-x_0)|)}{|x-x_0|^{n-1} (\log \frac{|x-x_0|}{l})^\rho},
 \end{aligned}$$

Minkowski's inequality and Hölder's inequality, we get

$$\begin{aligned}
 I_{31} &\leq \int_B \left\{ \int_{(2B)^c} \left[\left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-x_0|^{n-1}} \right| \frac{|b(x)-b(x_0)|}{|x-x_0|+2l} \right]^r dx \right\}^{1/r} |a(y)| dy \\
 &\leq \int_B \left\{ \sum_{k=1}^{\infty} \int_{2^k l \leq |x-x_0| < 2^{k+1} l} \left[\left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-x_0|^{n-1}} \right| \frac{|b(x)-b(x_0)|}{|x-x_0|+2l} \right]^r dx \right\}^{1/r} |a(y)| dy \\
 &\leq C \int_B \sum_{k=1}^{\infty} (2^k l)^{\beta-1} (2^{k+1} l)^{n(1/r-1/q)} \|b\|_{\text{Lip}_\beta} \times
 \end{aligned}$$

$$\begin{aligned}
& \left[\int_{2^k l \leq |x-x_0| < 2^{k+1} l} \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x-x_0)}{|x-x_0|^{n-1}} \right|^q dx \right]^{1/q} |a(y)| dy \\
& \leq C \int_B \sum_{k=1}^{\infty} (2^k l)^{\beta-1} (2^{k+1} l)^{n(1/r-1/q)} \|b\|_{\text{Lip}_\beta} (2^k l)^{-(n-1)} (\log 2^k)^{-\rho} (2^k l)^{n/q} (\|\Omega\|_{L^q(S^{n-1})} + 1) |a(y)| dy \\
& \leq C \sum_{k=1}^{\infty} (2^k l)^{\beta-1} (2^{k+1} l)^{n(1/r-1/q)} \|b\|_{\text{Lip}_\beta} (2^k l)^{-(n-1)} (\log 2^k)^{-\rho} (2^k l)^{n/q} (\|\Omega\|_{L^q(S^{n-1})} + 1) \\
& \leq C \|b\|_{\text{Lip}_\beta} (\|\Omega\|_{L^q(S^{n-1})} + 1) \sum_{k=1}^{\infty} k^{-\rho} \leq C \|b\|_{\text{Lip}_\beta} (\|\Omega\|_{L^q(S^{n-1})} + 1).
\end{aligned}$$

It is easy to see that $|x-y| \sim |x-x_0| + 2l$ for any $y \in B$ and $x \in (2B)^c$. By Minkowski's inequality, we have

$$\begin{aligned}
I_{32} & \leq C \int_B \left\{ \int_{(2B)^c} \left[\frac{|\Omega(x-y)|}{|x-y|^{n-1}} \frac{|b(y)-b(x_0)|}{|x-x_0|+2l} \right]^r dx \right\}^{1/r} |a(y)| dy \\
& \leq C \int_B \sum_{k=1}^{\infty} l^\beta (2^k l)^{-n} \|b\|_{\text{Lip}_\beta} \left[\int_{2^k l \leq |x-x_0| < 2^{k+1} l} |\Omega(x-y)|^r dx \right]^{1/r} |a(y)| dy \\
& \leq C \int_B \sum_{k=1}^{\infty} 2^{-kn(1-1/r)} |a(y)| dy \|b\|_{\text{Lip}_\beta} \|\Omega\|_{L^q(S^{n-1})} \\
& \leq C \|a\|_{L^1} \|b\|_{\text{Lip}_\beta} \|\Omega\|_{L^q(S^{n-1})} \leq C \|b\|_{\text{Lip}_\beta} \|\Omega\|_{L^q(S^{n-1})}.
\end{aligned}$$

Thus, we can see that

$$I_3 \leq C(I_{31} + I_{32}) \leq C \|b\|_{\text{Lip}_\beta} (\|\Omega\|_{L^q(S^{n-1})} + 1).$$

Combining the estimates for I_1 , I_2 and I_3 , we obtain that

$$\|\mu_\Omega^b(a)\|_{L^{n/(n-\beta)}} \leq C \|b\|_{\text{Lip}_\beta} (\|\Omega\|_{L^q(S^{n-1})} + 1).$$

Proof of Theorem 2 Let $f \in HK_{q_1}^{\alpha,p}(\mathbb{R}^n)$, where $\alpha = n(1-1/q_1)$. We have that $f = \sum_{i=-\infty}^{\infty} \lambda_i a_i$, where each a_i is a central $(\alpha, q_1)_s$ atom, $\text{supp } a_i \subset B_i$ and $\sum_{i=-\infty}^{\infty} |\lambda_i|^p < \infty$. Writting

$$\begin{aligned}
D_i^{(1)}(x) & = \left[\int_0^{|x|+2^{i+1}} \left| \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y)) a_i(y) dy \right|^2 \frac{dt}{t^3} \right]^{1/2}, \\
D_i^{(2)}(x) & = \left[\int_{|x|+2^{i+1}}^{\infty} \left| \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y)) a_i(y) dy \right|^2 \frac{dt}{t^3} \right]^{1/2},
\end{aligned}$$

we have

$$\begin{aligned}
\|\mu_\Omega^b(f)\|_{\dot{K}_{q_2}^{\alpha,p}} & \leq C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{i=k-1}^{\infty} |\lambda_i| \|\mu_\Omega^b(a_i) \chi_k\|_{L^{q_2}} \right)^p + C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{i=-\infty}^{k-2} |\lambda_i| \|\mu_\Omega^b(a_i) \chi_k\|_{L^{q_2}} \right)^p \\
& \leq C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{i=k-1}^{\infty} |\lambda_i| \|\mu_\Omega^b(a_i) \chi_k\|_{L^{q_2}} \right)^p + C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{i=-\infty}^{k-2} |\lambda_i| \|D_i^{(1)} \chi_k\|_{L^{q_2}} \right)^p + \\
& \quad C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{i=-\infty}^{k-2} |\lambda_i| \|D_i^{(2)} \chi_k\|_{L^{q_2}} \right)^p
\end{aligned}$$

$$=:C(J_1 + J_2 + J_3).$$

By Theorem B and the size condition of a_i , we get

$$\begin{aligned} J_1 &\leq C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{i=k-1}^{\infty} |\lambda_i| \|a_i\|_{L^{q_1}} \right)^p \\ &\leq C \sum_{k=-\infty}^{\infty} \left(\sum_{i=k-1}^{\infty} |\lambda_i| 2^{(k-i)\alpha} \right)^p \\ &\leq C \begin{cases} \sum_{k=-\infty}^{\infty} \sum_{i=k-1}^{\infty} |\lambda_i|^p 2^{(k-i)\alpha p}, & 0 < p \leq 1 \\ \sum_{k=-\infty}^{\infty} \left(\sum_{i=k-1}^{\infty} |\lambda_i|^p 2^{(k-i)\alpha p} \right) \left(\sum_{i=k-1}^{\infty} 2^{(k-i)\alpha p/2} \right)^{p/p'}, & 1 < p < \infty \end{cases} \quad (1) \\ &\leq C \begin{cases} \sum_{i=-\infty}^{\infty} |\lambda_i|^p \sum_{k=-\infty}^{i+1} 2^{(k-i)\alpha p}, & 0 < p \leq 1 \\ \sum_{i=-\infty}^{\infty} |\lambda_i|^p \sum_{k=-\infty}^{i+1} 2^{(k-i)\alpha p/2}, & 1 < p < \infty \end{cases} \\ &\leq C \sum_{i=-\infty}^{\infty} |\lambda_i|^p. \end{aligned}$$

Applying the fact that $|x - y| \sim |x| \sim |x| + 2^{i+1}$ for any $x \in C_k$ and $y \in B_i$ with $k \geq i + 2$ and Minkowski's inequality, we have

$$\begin{aligned} \|D_i^{(1)} \chi_k\|_{L^{q_2}} &\leq \left\{ \int_{C_k} \left[\int_{R^n} \left(\int_{|x-y|}^{|x|+2^{i+1}} \frac{dt}{t^3} \right)^{1/2} \frac{|\Omega(x-y)| |a_i(y)|}{|x-y|^{n-1}} |b(x) - b(y)| dy \right]^{q_2} dx \right\}^{1/q_2} \\ &\leq C \|b\|_{\text{Lip}_\beta} \left\{ \int_{C_k} \left[\int_{B_i} \frac{2^{i/2} |\Omega(x-y)| |a_i(y)|}{|x-y|^{n+1/2-\beta}} dy \right]^{q_2} dx \right\}^{1/q_2} \\ &\leq C 2^{i/2} 2^{-k(n+1/2-\beta)} \|b\|_{\text{Lip}_\beta} \int_{B_i} \left[\int_{C_k} |\Omega(x-y)|^{q_2} dx \right]^{1/q_2} |a_i(y)| dy. \end{aligned}$$

When $i \leq k - 2$, we note that $|x - y| \leq 2^{k+1}$ for any $x \in C_k$ and $y \in B_i$. By Hölder's inequality, we have

$$\left[\int_{C_k} |\Omega(x-y)|^{q_2} dx \right]^{1/q_2} \leq C 2^{kn/q_2} \|\Omega\|_{L^q(S^{n-1})}, \quad (2)$$

and

$$\|a_i\|_{L^1} \leq \|a_i\|_{L^{q_1}} |B_i|^{1-1/q_1} \leq C. \quad (3)$$

These estimates follow that

$$\begin{aligned} \|D_i^{(1)} \chi_k\|_{L^{q_2}} &\leq C 2^{i/2} 2^{-k(n+1/2-\beta)} 2^{kn/q_2} \|\Omega\|_{L^q(S^{n-1})} \|a_i\|_{L^1} \|b\|_{\text{Lip}_\beta} \\ &\leq C 2^{(i-k)[n(1-1/q_1)+1/2]} 2^{-i\alpha} \|\Omega\|_{L^q(S^{n-1})} \|b\|_{\text{Lip}_\beta}. \end{aligned}$$

It follows that

$$\begin{aligned} J_2 &\leq C \sum_{k=-\infty}^{\infty} \left(\sum_{i=-\infty}^{k-2} |\lambda_i| 2^{(i-k)[n(1-1/q_1)+1/2-\alpha]} \right)^p \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p \\ &\leq C \sum_{i=-\infty}^{\infty} |\lambda_i|^p \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p. \end{aligned}$$

Let us turn to estimate J_3 now. By the fact that $t \geq |x| + 2^{i+1} \geq |x| + |y| \geq |x - y|$ for any $y \in B_i$ with $i \leq k - 2$ and the cancelation property of a_i , we get

$$\begin{aligned}
D_i^{(2)}(x) &= \left[\int_{|x|+2^{i+1}}^{\infty} \left| \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x) - b(y)) a_i(y) dy \right|^2 \frac{dt}{t^3} \right]^{1/2} \\
&= \left[\int_{|x|+2^{i+1}}^{\infty} \left| \int_{B_i} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x) - b(y)) a_i(y) dy \right|^2 \frac{dt}{t^3} \right]^{1/2} \\
&= \left| \int_{B_i} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x) - b(y)) a_i(y) dy \right| \left(\int_{|x|+2^{i+1}}^{\infty} \frac{dt}{t^3} \right)^{1/2} \\
&\leq \left| \int_{B_i} (b(x) - b(0)) \left[\frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right] \frac{a_i(y)}{|x| + 2^{i+1}} dy \right| + \\
&\quad \left| \int_{B_i} \frac{\Omega(x-y)}{|x-y|^{n-1}} \frac{(b(y) - b(0)) a_i(y)}{|x| + 2^{i+1}} dy \right|.
\end{aligned}$$

Thus

$$\begin{aligned}
\|D_i^{(2)} \chi_k\|_{L^{q_2}} &\leq C \left\{ \left[\int_{C_k} \left(\int_{B_i} \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right| \frac{|b(x) - b(0)| |a_i(y)|}{|x| + 2^{i+1}} dy \right)^{q_2} dx \right]^{1/q_2} + \right. \\
&\quad \left. \left[\int_{C_k} \left(\int_{B_i} \frac{|\Omega(x-y)| |b(y) - b(0)| |a_i(y)|}{|x-y|^{n-1} |x| + 2^{i+1}} dy \right)^{q_2} dx \right]^{1/q_2} \right\} \\
&=: C(E_1 + E_2),
\end{aligned}$$

$$\begin{aligned}
E_1 &= \left[\int_{C_k} \left(\int_{B_i} \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right| \frac{|b(x) - b(0)| |a_i(y)|}{|x| + 2^{i+1}} dy \right)^{q_2} dx \right]^{1/q_2} \\
&\leq \int_{B_i} \left\{ \int_{C_k} \left[\left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right| \frac{|b(x) - b(0)|}{|x| + 2^{i+1}} \right]^{q_2} dx \right\}^{1/q_2} |a_i(y)| dy \\
&\leq C \|b\|_{\text{Lip}_\beta} 2^{-k(1-\beta)} \int_{B_i} \left[\int_{C_k} \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right|^{q_2} dx \right]^{1/q_2} |a_i(y)| dy \\
&\leq C \|b\|_{\text{Lip}_\beta} 2^{-k(1-\beta)} 2^{kn(1/q_2-1/q_1)} \int_{B_i} \left[\int_{C_k} \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right|^{q_1} dx \right]^{1/q_1} |a_i(y)| dy \\
&\leq C \|b\|_{\text{Lip}_\beta} 2^{-k(1-\beta)} 2^{kn(1/q_2-1/q_1)} (2^{k-1})^{-(n-1)} (\log 2^{k-i})^{-\rho} 2^{kn/q_1} \|\Omega\|_{L^q(S^{n-1})} \int_{B_i} |a_i(y)| dy \\
&\leq C \|b\|_{\text{Lip}_\beta} 2^{kn(1/q_1-1)} (k-i)^{-\rho} \|\Omega\|_{L^q(S^{n-1})} \|a_i\|_{L^1} \\
&\leq C 2^{-kn(1-1/q_1)} (k-i)^{-\rho} \|\Omega\|_{L^q(S^{n-1})} \|b\|_{\text{Lip}_\beta}.
\end{aligned}$$

Using the fact that $|x - y| \sim |x|$ for any $x \in C_k$ and $y \in B_i$ with $i \leq k - 2$, Minkowski's inequality, (2) and (3), we have

$$\begin{aligned}
E_2 &\leq C \int_{B_i} \left\{ \int_{C_k} \left[\frac{|\Omega(x-y)| |b(y) - b(0)|}{|x-y|^{n-1} |x| + 2^{i+1}} \right]^{q_2} dx \right\}^{1/q_2} |a_i(y)| dy \\
&\leq C 2^{i\beta} 2^{-kn} \|b\|_{\text{Lip}_\beta} \int_{B_i} \left[\int_{C_k} |\Omega(x-y)|^{q_2} dx \right]^{1/q_2} |a_i(y)| dy \\
&\leq C \|b\|_{\text{Lip}_\beta} 2^{i\beta} 2^{-kn} 2^{kn/q_2} \|\Omega\|_{L^q(S^{n-1})} \\
&\leq C 2^{i\beta - kn + k(n/q_1 - \beta)} \|\Omega\|_{L^q(S^{n-1})} \|b\|_{\text{Lip}_\beta}.
\end{aligned}$$

Combining the estimates for E_1 and E_2 , we get

$$\|D_i^{(2)}\chi_k\|_{L^{q_2}} \leq C2^{-kn(1-1/q_1)}(k-i)^{-\rho}\|\Omega\|_{L^q(S^{n-1})}\|b\|_{\text{Lip}_\beta}.$$

When $0 < p \leq 1$, noticing $\alpha = n(1 - 1/q_1)$ and $\rho p > 1$, it follows that

$$\begin{aligned} J_3 &\leq C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left\{ \sum_{i=-\infty}^{k-2} |\lambda_i| 2^{-kn(1-1/q_1)} (k-i)^{-\rho} \right\}^p \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p \\ &\leq C \sum_{k=-\infty}^{\infty} \left\{ \sum_{i=-\infty}^{k-2} |\lambda_i|^p (k-i)^{-\rho p} \right\} \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p \\ &\leq C \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p \sum_{i=-\infty}^{\infty} |\lambda_i|^p. \end{aligned}$$

When $p > 1$, by Hölder's inequality and the fact that $\rho > 1$, we obtain that

$$\begin{aligned} J_3 &\leq C \sum_{k=-\infty}^{\infty} \left\{ \sum_{i=-\infty}^{k-2} |\lambda_i| (k-i)^{-\rho(1/p+1/p')} \right\}^p \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p \\ &\leq C \sum_{k=-\infty}^{\infty} \left\{ \sum_{i=-\infty}^{k-2} |\lambda_i|^p (k-i)^{-\rho} \right\} \left\{ \sum_{i=-\infty}^{k-2} (k-i)^{-\rho} \right\}^{p/p'} \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p \\ &\leq C \|\Omega\|_{L^q(S^{n-1})}^p \|b\|_{\text{Lip}_\beta}^p \sum_{i=-\infty}^{\infty} |\lambda_i|^p. \end{aligned}$$

Combining the estimates for J_1 , J_2 and J_3 , we get

$$\|\mu_\Omega^b(f)\|_{\dot{K}_{q_2}^{\alpha,p}} \leq C \|\Omega\|_{L^q(S^{n-1})} \|b\|_{\text{Lip}_\beta} \|f\|_{\dot{H}\dot{K}_{q_1}^{\alpha,p}}.$$

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